

**METHOD AND APPARATUS FOR PREPROCESSING TECHNIQUE  
FOR FORECASTING IN CAPACITY MANAGEMENT, SOFTWARE  
REJUVENATION AND DYNAMIC RESOURCE ALLOCATION  
APPLICATIONS**

**ABSTRACT OF THE DISCLOSURE**

A system and method preprocesses data, in a computer system where forecasting of computing resources is performed based on past and present observations of measurements related to the resources. The preprocessing includes decomposing the past and present observations into a smooth time sequence, a jump time sequence, a noise time sequence and a spike time sequence. The method (and system) includes detecting the spikes in a signal representing the measurements, detecting the jumps in the signal, removing spikes and jumps from the signal, and removing the noise from the signal, to obtain a smooth version of the signal.